

Uncertainty Estimation of a CFD-Methodology for the Performance Analysis of a Collective and Cyclic Pitch Propeller

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Abstract

Estimation and analysis of the uncertainty introduced by using a numerical model for the investigation and study of any type of flow problem have become common industry practice. Through understanding and evaluation of the uncertainty introduced by a numerical model, the accuracy and applicability of the model itself are evaluated. In this paper, the numerical uncertainty of a CFD-methodology developed to analyse the hydrodynamic performance of a collective and cyclic pitch propeller (CCPP) is estimated and analysed. The CCPP is a novel propulsion and manoeuvring concept for autonomous underwater vehicles, aimed to generate both propulsion and manoeuvring forces through advanced control of the propeller's blade pitch. The numerical uncertainty is established for three performance parameters, the generated propulsive force, the side-force magnitude, and the side-force orientation, by conducting a grid and time-step refinement study over three operational conditions. Additionally, the influence of the oscillatory uncertainty, introduced by the periodic nature of the problem, is investigated although shown to have a minimal effect when properly monitored. Based on a least-squares regression analysis of the refined simulation results, the numerical uncertainty is proven to be dominated by the introduced discretisation errors. In the case of the propulsive and side-force magnitude, the total uncertainty is dictated by the time discretisation uncertainty under bollard pull conditions, while the total uncertainty of the captive cases is mainly a result of the spatial discretisation uncertainty. The total uncertainty in the side-force orientation is observed to be primarily a consequence of the time discretisation uncertainty for all simulated cases. Overall, the

total uncertainty for captive cases can be considered satisfactory for all three performance parameters, while further work is needed to reduce the observed uncertainty of the simulations under bollard pull conditions.

Keywords:

Numerical uncertainty, CFD, Collective and cyclic pitch propeller

1 Nomenclature

c	Chord length
u	Flow velocity
h_i	Discretisation parameter
n	Rotational CCPP velocity
$n_c / n_r / n_s$	Chord / radius / span - based cell count
n_{osc}	Number of oscillation cycle
n_{st}	Number of spatial / time discretisation levels
D	Propeller diameter
\vec{F}_s	Resulting side-force
F_s	Side-force magnitude
F_{pr}	Propulsive force
F_s^{int}	Intended side-force
F_s^{per}	Perpendicular side-force
SF	Safety factor
T	Pitch period
T^*	Dimensionless time
U	Uncertainty
Γ	Arbitrary variable

ϵ	Discretisation error
κ	Error estimation constant
$\Delta\Gamma_{fit}$	Difference fitted and actual result
$\Delta\Gamma_{min}$	Difference arbitrary and finest result
$\Pi(\phi_{azi})$	Azimuthal pitch profile
Π_{coll}	Collective pitch
$\Pi_{cycl}^{\uparrow} / \Pi_{cycl}^{\leftrightarrow}$	Cyclic pitch
ϕ_{azi}	Azimuthal blade position
ϕ_s	Side-force orientation
σ	Standard deviation

2

3 1. Introduction

4 In recent decades Autonomous Underwater Vehicles (AUVs) have become
5 an essential part of underwater missions in many industries and fields of re-
6 search [1]. AUVs are deployed to remote underwater locations, often travel-
7 ling over long distances to survey, recover lost objects, investigate off-shore
8 structures or marine life, and are even deployed for underwater surveillance
9 missions. Traditional AUV propulsion and manoeuvring systems do not of-
10 fer the flexibility of combined long-range efficiency to travel from one site
11 to another with low-speed manoeuvring capabilities once arrived at the site
12 of interest. The collective and cyclic pitch propeller (CCPP) is a novel sys-
13 tem to both propel and manoeuvre AUVs. Through advanced control of the
14 propeller's blade pitch, the CCPP enables an AUV to efficiently travel over
15 long-distances, while offering effective manoeuvring at low speeds to execute
16 specific parts of its predefined mission.

17 The CCPP combines two distinct pitch control concepts, thereby enabling
18 precise management of the orientation or pitch of the propeller blades. Col-
19 lective pitch governs the simultaneous pitch of all propeller blades and is a
20 widely used concept in the maritime industry. The collective pitch control
21 allows to match the propulsion system to various desired operational condi-
22 tions, to optimise the propulsive efficiency, and even to change the propulsion

direction [2]. Through cyclic pitch control, the pitch of each blade is changed individually over the azimuthal cycle of the propeller. The idea behind cyclic pitch originates from helicopter control principles, where it was deemed essential in establishing controllable helicopter flight [3].

Since the 1960s several patents and research papers were published on the concept of collective and cyclic pitch control to propel and manoeuvre marine vehicles [4, 5, 6, 7, 8, 9, 10, 11]. Despite showing great promise, the technology has not yet emerged as a viable and usable propulsion and manoeuvring system for AUVs for many different reasons. An example of a CCPP showing great potential, but not yet developed further and used in industry, is the propeller designed and built by [12] (rendering seen in Figure 1). Work on the CCPP developed by [13] was continued by several other researchers [14, 15, 16]. Observations were made by all researchers uncovering large discrepancies and results' uncertainty between the predicted and experimental performance of the CCPP. Recommendations were made on the need for the determination of more accurate hydrodynamic coefficients and increased insight into the flow behaviour on a detailed level, potentially through the use of advanced numerical methods and flow modelling techniques.

A follow-up research project was set-up, aimed at the extended analysis and future improvement of the hydrodynamic performance of the CCPP. The project uses Computational Fluid Dynamics (CFD) to investigate the complex and highly unsteady flow and force behaviour involved in the constant pitching of the propeller's blades. Numerical investigations provide some clear advantages and benefits when compared to more traditional experimental research, as discussed in the related earlier published work by the current author [17, 18, 19]. In the initial stage, a two-dimensional numerical model, relating the CCPP'S performance to that of pitching hydrofoils, was developed [17] and used as a preliminary performance analysis tool [19]. The two-dimensional study investigated the CCPP under bollard pull condition (no forward velocity) and showed the importance of the applied collective pitch angle, and the resulting drag generation, on the effectiveness and efficiency of the manoeuvring force. For further analysis purposes, a three-dimensional methodology was developed based on the conclusions of the two-dimensional study [18]. The limitations of the two-dimensional method resulted in an inability to research the effects of the advance ratio and capture the complex three-dimensional flow behaviour. The developed three-dimensional showed great potential as a research tool for a more detailed investigation of the effect of different operational and design parameters on the CCPP's hydrodynamic

61 performance. However, before such an investigation is possible additional
62 verification and validation of the numerical methodology was identified as
63 essential to ensure the produced results represent the system accurately and
64 credibly. If one wants to use a numerical research methodology without run-
65 ning the risk of being misled by the results, proper consideration needs to be
66 given to the numerical uncertainty and modelling errors.

67 In the current paper, the first stage of a three part evaluation of the
68 numerical methodology is undertaken, with an analysis of the numerical un-
69 certainty and parts two and three analysing and evaluating the validity and
70 applicability of the numerical model. As said, first the numerical uncertainty
71 is evaluated further in the current study. The aim of the study is to estab-
72 lish the total numerical uncertainty of the applied methodology, evaluating
73 the effect of the oscillatory convergence and both the spatial and time dis-
74 cretisation. All three components need to be taken into account because of
75 both the applied numerical procedure and the physical nature of the CCPP
76 operation, in contrast to similar past studies where only a single or two of
77 the components were studied simultaneously. Based on the quantified uncer-
78 tainty, combined with analysis of the experimental uncertainty, the validity
79 and applicability of the numerical model can be studied further. Further-
80 more, the developed numerical model then can be used for a more extensive
81 analysis of the effect of operational conditions as well as design changes on
82 the CCPP's hydrodynamic performance.

83 The paper is organised in the following manner. In Section 2 a introduc-
84 tion on the CCPP is presented, outlining and explaining relevant concepts.
85 Section 3 discusses the research methodology, including the numerical model,
86 the quantification of the hydrodynamic performance parameters to be used
87 in the study, numerical uncertainty estimation methodology and the study
88 parameters and cases to be investigated. In Section 4 and 5 the numerical
89 uncertainty of the CFD-methodology is estimated and analysed, as is the
90 main objective of the paper. Finally, Section 6 summarises the work done
91 and provides insight into future work.

92 **2. The Collective and Cyclic Pitch Propeller**

93 *2.1. CCPP Characterisation*

94 The collective and cyclic pitch propeller (CCPP) applies two different
95 pitch concepts to generate both propulsion and manoeuvring forces. For the
96 current propeller, the pitch angle is defined as the angle between the blade

97 chord and the yz -plane, with positive values with the leading edge orientated
 98 in positive x -direction (directions defined in Figure 1, more on propeller pitch
 99 found in work by [2]). Collective pitch governs the direction and magnitude
 100 of the propulsion force, while the cyclic pitch variation over the azimuthal
 101 cycle controls the generated manoeuvring force(s). The propulsion force is
 102 defined as the longitudinal force in x -direction and the manoeuvring forces
 103 are the forces perpendicular to the rotational axis, i.e. forces in the yz -plane.

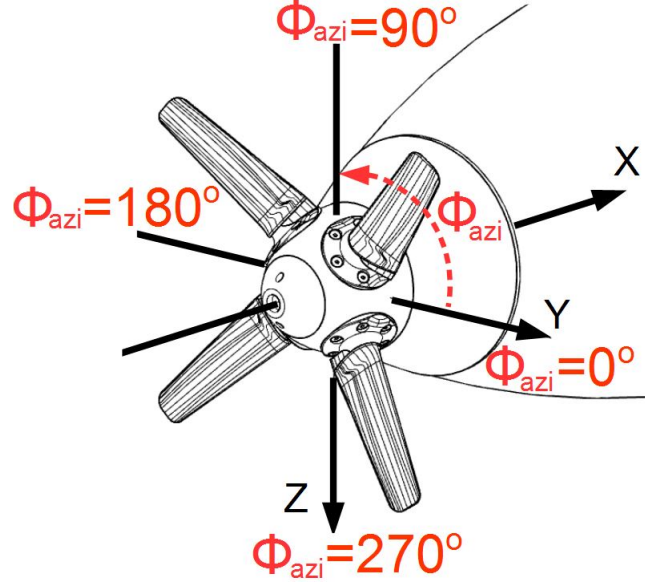


Figure 1: Definition of azimuthal cycle and axis orientation

105 The CCPP is intended to be fitted on a torpedo-shaped AUV and was de-
 106 signed with specific behavioural characteristics and geometry specifications,
 107 as discussed in previous work [19, 18] and an overview of the main char-
 108 acteristics presented in Table 2. One of the most important characteristics
 109 of the CCPP is the blade rake angle, i.e. the angle between the blade pitch
 110 axis and the propeller rotational plane (perpendicular to the rotational axis).
 111 The rake angle is responsible for a de-composition of the generated forces,
 112 allowing for the effective generation of a manoeuvring force.

Table 2: CPHP geomtetry characteristics

Number of blades	N	4
Blade section profile	—	NACA0012
Chord length (max.)	c_{max}	0.037 [m]
Blade span	s	0.118 [m]
Blade span profile	—	Tapered to $0.70c_{max}$
Rake angle	β	20 [°]
Diameter	D	0.305 [m]
Blade root radius	r	0.042 [m]
Blade area ratio	A/A_0	0.15 [—]
Pitch point	—	$0.25c$

2.2. Collective and Cyclic Pitch Control

The pitch motion of the CPHP is controlled through a single parameter for the collective pitch and two parameters for the cyclic pitch. In order for the CPHP to generate effective manoeuvring forces the relation between the applied blade pitch and the resulting manoeuvring force or side-force, is of great importance. Through cyclic pitch variation a force imbalance over the azimuthal cycle is generated. The force imbalance manifests itself in a pitching / yawing moment and consequently changes the AUV's trajectory in three degrees of freedom: surge, pitch and yaw.

The parameters controlling the pitch motion are combined in the pitch motion equation, seen in Eq. (1). The equation specifies the pitch angle of each individual blade $\Pi(\phi_{azi})$ as function of the blade's azimuthal position ϕ_{azi} . The prescribed collective pitch angle Π_{coll} will determine the mean around which the pitch of each individual blade oscillates. Through a combination of the cyclic pitch parameters $\Pi_{cycl}^{\downarrow}/\Pi_{cycl}^{\leftrightarrow}$ both the amplitude and phase of the pitch oscillation over the azimuthal cycle is controlled.

$$\Pi(\phi_{azi}) = \Pi_{coll} + \Pi_{cycl}^{\downarrow} \cdot \sin(\phi_{azi} + 180^\circ) + \Pi_{cycl}^{\leftrightarrow} \cdot \cos(\phi_{azi} + 180^\circ) \quad (1)$$

A direct relation exists between the applied pitch angle, the generated propulsion and manoeuvring forces, and the resulting AUV motion. Currently, a one-to-one relation is assumed between the pitch angle and the

134 resulting force / motion, as can be derived from the directional arrows in-
 135 cluded in the cyclic pitch parameter indices (referring to the intended AUV
 136 motion, as expected from the applied pitch profile). Unfortunately, both ex-
 137 perimental and numerical CCPP research has shown that the relation is not
 138 as straightforward as outlined [14, 19, 18]. Depending on the applied opera-
 139 tional conditions, a shift will occur between the orientation of the intended /
 140 expected side-force, and the resulting side-force because of the generation of a
 141 side-force component perpendicular to the intended side-force direction. The
 142 relation between the input and output will vary depending on the applied
 143 flow and pitch conditions and better understanding of the complex relation
 144 is the most important motivation of the current research.

145 **3. Methodology**

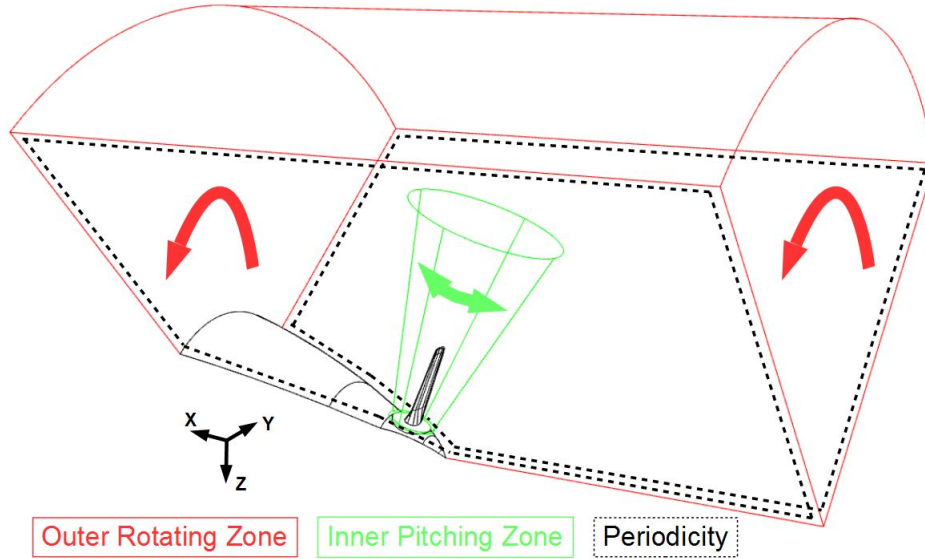
146 *3.1. Numerical Model Outline*

147 The numerical model under investigation was developed using ANSYS
 148 Fluent v16 [20] and is based on solving the unsteady RANS equations. An
 149 unsteady RANS-approach is chosen to provide a good balance between the
 150 ability to model highly unsteady flow phenomena, (dynamic) stall effects and
 151 model scale effects [21, 22, 23], and the computational cost involved. In addi-
 152 tion, the $k-\omega$ SST transition turbulence model was chosen to provide closure
 153 to the equations. A PISO-algorithm was selected to achieve pressure-velocity
 154 coupling in the iterative solver. To realise spatial discretisation of the gradi-
 155 ents a least-squares cell based method was used, with second-order upwind
 156 discretisation schemes for both the momentum and turbulence parameters.
 157 Time discretisation was achieved through a bounded second-order implicit
 158 dual-time stepping method.

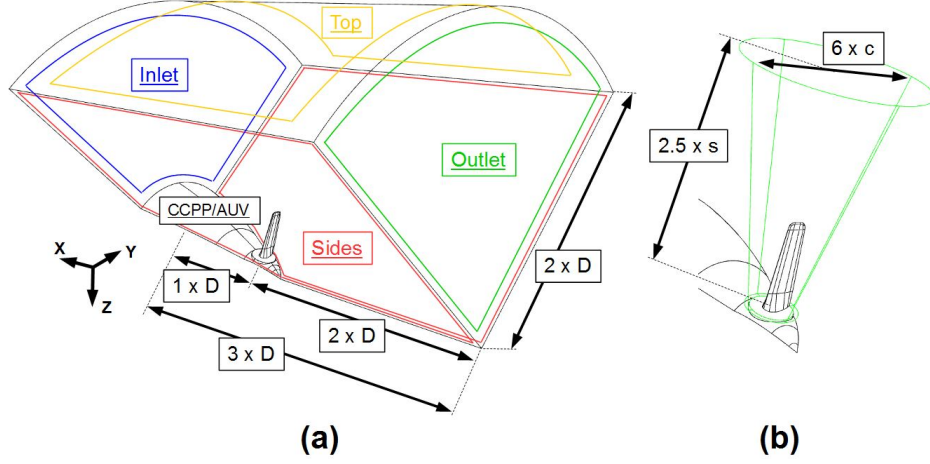
159 The current model uses a periodic approach, in which only one blade of
 160 the CCPP is modelled in order to optimise the computational resource usage.
 161 A 90 degree modelling periodicity is established using a periodic boundary
 162 condition and allows to reduce the four-bladed system to a single blade model.
 163 Simulation of the dynamic blade motion is made possible by dividing the
 164 computational domain into two zones, as shown in Figure 2. An inner zone
 165 enables the simulation of the individual blade pitching, while the outer zone
 166 allows simulation of the rotation of the entire propeller. Through the chosen
 167 motion strategy, a fixed spatial grid approach can be used, which is less
 168 computationally expensive than a deforming mesh or re-meshing approach.

169 The motion of both zones is enabled through a user-defined function, which
 170 implements a quaternion-based motion algorithm [18].

171 Through only modelling of the aft section of the AUV, a further limita-
 172 tion of the computational domain size is achieved. In Figure 3, the domain
 173 dimensions and defined boundaries are visualised. The different boundary
 174 conditions applied are a uniform velocity profile for the domain inlet, an
 175 outflow condition for the outlet, symmetry conditions for the top of the do-
 176 main (to model a zero-shear slip wall), and a no-slip wall condition for the
 177 CCPP / AUV. The most important boundaries are the interface between the
 178 outer and inner zone, and the rotational periodic interface. Using a sliding
 179 interface boundary condition communication between both zones, and their
 180 non-conformal mesh surfaces, is ensured, while the periodic interface enables
 181 the periodic modelling strategy.



183 Figure 2: Numerical modelling strategy: periodic modelling and, separate rotational mo-
 tion of AUV and pitching motion of the CCPP blade



184

Figure 3: Computational domain dimensions and boundary definition for (a) the outer zone and (b) the inner zone

185

186 In order to numerically solve the governing flow equations, discretisation
 187 in both space and time is required. Spatial discretisation is achieved through
 188 the creation of a numerical grid, for which a multi-block structured hex grid
 189 approach is chosen a visualisation of the grid near the blade surface can be
 190 found in Figure 4). To allow for time discretisation, a time-step is selected
 191 based on the relevant flow phenomena and operational conditions. More dis-
 192 cussion of both discretisation procedures, relevant selection of parameters,
 193 and parameters is added in Section 4. In order to establish the dependency
 194 of the numerical solution on the applied discretisation, verification is needed.
 195 Initial verification of the numerical methodology was based on the previ-
 196 ously developed two-dimensional model, as reported by [18]. The study also
 197 reported on the first steps taken to provide insight into the validity of the
 198 generated numerical results. The conclusions showed that additional verifi-
 199 cation and validation is needed to completely evaluate the performance and
 200 capabilities of the developed numerical methodology.

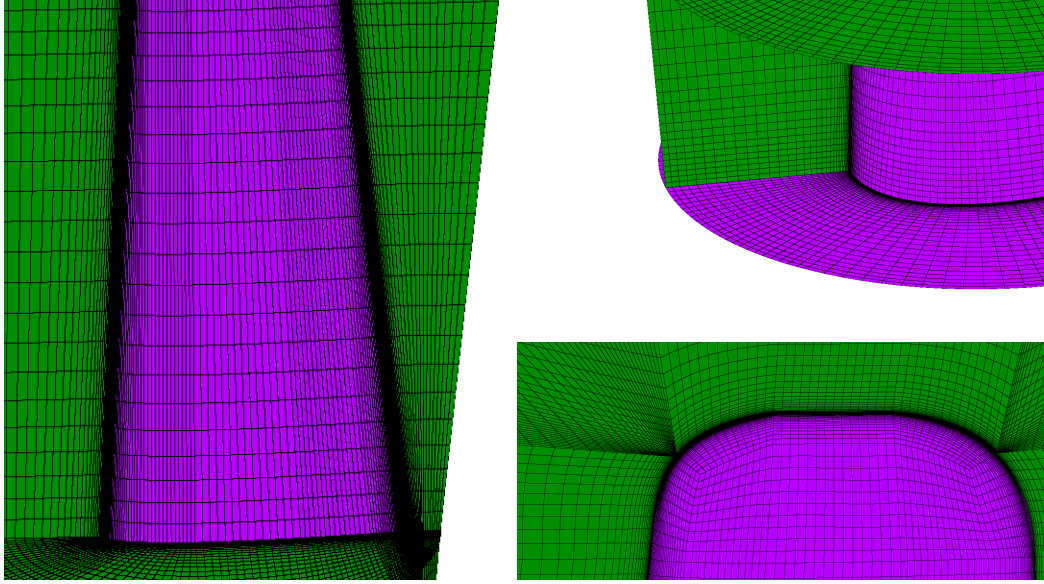


Figure 4: Spatial grid details (purple: on blade surface)

3.2. Hydrodynamic Performance Quantification

Although all resulting forces are of importance, the focus of the current research is the generation of an effective and efficient manoeuvring force. The CCPP's hydrodynamic performance is defined by the efficient creation of a usable side-force, and the uncertainty will thus be evaluated accordingly. Effectiveness is defined as the creation of a sufficiently large force to allow AUV manoeuvring, while efficiency refers to the ability to generate manoeuvring force in the required direction only.

The forces generated by the CCPP in the three principal directions are measured, processed and analysed. As discussed in Section 2.2, the chosen blade orientation, and intended force vectoring, is arbitrary and can simply be adjusted through the applied pitch profile. Since the numerical model is fully symmetric and periodic, a choice is made for one cyclic pitch setting (one side-force direction) to represent the full operational profile. In the current analysis, the cyclic pitch parameters were chosen in such a way that the intended side-force is expected to be a purely negative y -force. To eliminate confusion and bias of the chosen direction, the y - and z -force components are referred to as the intended and perpendicular force components, respectively. The resulting side-force \vec{F}_s is defined by the vector sum of the intended and perpendicular side-forces (\vec{F}_s^{int} and \vec{F}_s^{per} , respectively), as shown in Eq. (2).

222 The force in x -direction is also analysed, as the CCPP's capabilities to gen-
 223 erate a propulsion force F_{pr} also need evaluation.

$$\vec{F}_s = \vec{F}_s^{int} + \vec{F}_s^{per} \quad (2)$$

224 The magnitude of the generated side-force determines its effectiveness,
 225 and is defined by Eq. (3). The magnitude-parameter $|F_s|$ gives a good in-
 226 dication of the usability of the side-force to effectively manoeuvre an AUV.
 227 The relation between the operational conditions, such as the flow velocity
 228 and the forward propulsion force, and the resulting side-force magnitude will
 229 be of major importance to establish the AUV's manoeuvring capabilities.

$$|F_s| = \sqrt{(F_s^{int})^2 + (F_s^{per})^2} \quad (3)$$

230 As explained, the orientation of the generated side-force is as important
 231 as the force magnitude for the actual manoeuvring performance of the AUV.
 232 In the current study, the orientation of the side-force is used to establish the
 233 efficiency of the generated side-force. The parameter ϕ_s , defined in Eq. (4),
 234 relates the azimuthal orientation of the resulting side-force (a function of
 235 the ratio between the forces in y - and z -direction) to the intended azimuthal
 236 side-force orientation as determined by the ratio between the cyclic pitch
 237 parameters. Important to note is that the parameter, as defined here, is not
 238 an indication of the overall propeller efficiency but merely gives insight into
 239 the directional efficiency of the generated manoeuvring force.

$$\phi_s = f(\Pi_{cycl}^{\uparrow} : \Pi_{cycl}^{\leftrightarrow} : F_s^{int} : F_s^{per}) \quad (4)$$

240 Both the side-force and propulsion force parameters are used to determine
 241 the performance of the numerical model and estimate the numerical uncer-
 242 tainty. In later stages of the research, a combination of the parameters, as
 243 well as additional yet to be defined parameters, are needed to investigate and
 244 evaluate the actual hydrodynamic performance and efficiency of the CCPP.

245 3.3. Uncertainty Estimation

246 As the use of CFD became common practice in the maritime and many
 247 other industries, the need for the establishment of quality assurance pro-
 248 cedures and common practices arose. Within the application of numerical

249 methods, the quality assurance procedures are often referred to as verification
250 and validation. [24] stressed the importance of the differentiation between
251 the numerical errors introduced by the techniques used to solve the selected
252 equations (verification) and the inherent deficiencies of the applied mathe-
253 matical models (validation). An extensive review of methods and procedures
254 for verification and validation was done by [25] and provides the necessary
255 background, ideas and nomenclature to develop an appropriate verification
256 and validation methodology. Additionally, the International Towing Tank
257 Committee specified practical guidelines and recommendations for the devel-
258 opment, usage, and evaluation of the numerical and modelling uncertainty of
259 CFD simulations for ship applications and marine hydrodynamics [26, 27].

260 The current work focuses on the verification aspect by estimation and
261 analysis of the numerical uncertainty introduced by the developed method-
262 ology. [28] identified the discretisation error as the dominant component
263 contributing to the numerical error and uncertainty. Through evaluation of
264 the spatial and time discretisation, in addition to analysis of the uncertainty
265 introduced by the periodic nature of the simulations, the total numerical un-
266 certainty is estimated. By analysing all three outlined contributors to the
267 numerical uncertainty, a comprehensive novel method is developed based on
268 different earlier studies into single component studies to analyse the numer-
269 ical uncertainty introduced by the developed methodology. The oscillatory
270 uncertainty study, related to the periodic behaviour of the CCPP, is based on
271 investigation of the difference in both mean and time-dependent force results
272 between each rotation cycle. The spatial discretisation error can be deter-
273 mined via a grid refinement study on consistently refined grids [29]. A similar
274 procedure, as described by [30] for the unsteady simulation of the launch en-
275 vironment of a space vehicle, should be applied for the time-discretisation
276 error. Based on the subsequent results of the refined simulations, which
277 should reduce the observed error, a power expansion as a function of the ap-
278 plied refinement will give an estimate of the discretisation error for a certain
279 chosen discretisation level. By multiplying the error estimator by a safety
280 factor [31], depending on the reliability of the power expansion fit, the numer-
281 ical uncertainty is derived and estimated. The choice of discretisation level,
282 for which the numerical uncertainty is evaluated, is established through an
283 extended convergence analysis.

284 The entire procedure, i.e. convergence analysis and uncertainty estima-
285 tion, is done for three operational cases, as discussed in the next sub-section,
286 to cover a wide range of operational conditions and up to 6 refinement lev-

els are used for the spatial and time discretisation. A final remark needs to be made concerning the fact that verification, and numerical uncertainty estimation, is a solely numerical procedure and does not requires any prior knowledge of experimental data. Once the numerical uncertainty is established simulation results can be compared to experimental data in a validation study to evaluate the numerical model’s applicability and capability in simulation the outlined flow problem. An extensive validation study, and methodology evaluation, will be the scope of future work.

3.4. Case Selection and Parameters

The investigation into the numerical uncertainty of the numerical model evaluates the spatial and temporal discretisation procedure at a number of different operational conditions. Some parameters need a closer definition in order to be able to determine both the discretisation settings and operational conditions to be evaluated.

The operational conditions are defined by four parameters: the AUV’s forward velocity u , the propeller’s rotational speed n , the collective pitch angle Π_{coll} , and the cyclic pitch angle Π_{cycl} . Three parameters are defined for the purpose of spatial discretisation. Through the chord-based parameter n_c , the blade span-based parameter n_s , and the inner cylinder radius-based parameter n_r , the discretisation in all three spatial directions can be defined. Finally, the time discretisation is based on a fraction of the rotational period T , defined as $T = \frac{60}{n}$.

Three conditions were selected to fully represent the CCPP’s operational profile. Table 3 provides an overview of the selected cases, designated with the letters A, B and C for further referencing. Case A, under bollard pull (zero forward velocity), applies no collective pitch to focus on the side-force generation. Cases B and C are very similar and chosen to investigate both the influence of forward velocity, i.e. captive condition, and the effect of applying collective pitch. All selected conditions include some form of cyclic pitch, as this is what differentiates the CCPP and numerical model from other propellers and methodologies.

In total, four spatial discretisation levels were chosen to be evaluated, in combination with four time discretisation levels. Determination of the discretisation parameter was based on earlier two-dimensional work, as documented by [17]. Table 4 summarises the evaluated discretisation parameters and provides nomenclature for further referencing. The levels of the spatial discretisation are designed with a doubling of the entire cell count in mind

324 (fine, coarse, and extra coarse mesh), with an extra level added to provide
325 additional convergence resolution towards the finer mesh levels (medium).
326 The different spatial discretisation levels are evaluated at the finest time dis-
327 cretisation level, as will be discussed in the results analysis. Table 4 shows
328 that the time discretisation levels are defined by reducing the time-step by
329 a factor of 2, similar to the total spatial cell count. The time-step discreti-
330 sation is evaluated using the finest mesh discretisation, similar to the spatial
331 discretisation process.

Table 3: Operational conditions case definition

	u [m/s]	n [rpm]	Π_{coll} [°]	Π_{cycl} [°]
Case A	0.0	400	0.0	20.0
Case B	1.2	300	0.0	10.0
Case C	1.2	300	15.0	10.0

Table 4: Spatial / time discretisation case definition

Spatial			Time	
Name	Dimension*	Cell count**	Name	Dimension
Extra Coarse	$54 \times 52 \times 36$	1.25M	Extra Coarse	$T/100$
Coarse	$68 \times 66 \times 45$	2.50M	Coarse	$T/200$
Medium	$79 \times 75 \times 52$	3.75M	Medium	$T/400$
Fine	$86 \times 83 \times 57$	5.00M	Fine	$T/800$

* $n_c \times n_s \times n_r$

** M = million

335 4. Convergence Analysis

336 4.1. Analysis Outline

337 Solution convergence can be described as the arrival of the solution at a
338 value that no longer changes with respect to a certain setting or parameter.
339 In the current case, convergence is monitored to establish a converged, refer-
340 ence level to be used for the final uncertainty estimation and quantification.

341 First of all, the oscillatory or periodic convergence of the solution is investi-
342 gated to ensure every single simulated case can be evaluated further. Once
343 oscillatory convergence is established for each separate case, the spatial and
344 time convergence are investigated.

345 The convergence of the spatial and time discretisation is monitored and
346 evaluated based on the propulsive force and both the intended and perpen-
347 dicular force components. Both force time histories (including harmonic
348 analysis using a Fast Fourier Transform) and mean force values are used in
349 the convergence analysis. The cyclic force time histories are determined and
350 plotted against the dimensionless time $T^* = \frac{t}{T}$ (with the propeller blade
351 pitching up from its mean position as time starts).

352 4.2. Oscillatory / Periodic Convergence

353 The CCPP's operation is a periodic phenomenon, with one period defined
354 by a single rotation of the entire propeller combined with a single pitch
355 oscillation of each CCPP blade. As the blades oscillate over the cycle, so will
356 the generated forces and moments. Therefore, the periodically averaged force
357 / moment values are considered to converge, i.e. to become near constant
358 over each subsequent rotational cycle. As such, the oscillatory or periodic
359 convergence of each numerical simulation needs to be monitored to mitigate
360 the influence of start-up effects and / or unwanted unsteady flow phenomena.

361 Based on the convergence of the different settings and cases, a number
362 of observations can be made. For all the three cases, the convergence of the
363 propulsive force is the slowest, requiring significantly more time than the
364 other forces to reach oscillatory convergence. An example of the oscillatory
365 convergence analysis is shown in Figure 5, for an indicative case, displaying
366 the difference in convergence pace for the different force components. The
367 'instability' of the propulsive force convergence is the most obvious under
368 bollard pull condition, where no real inflow into the propeller is present
369 and numerical instabilities tend to not exit the numerical flow domain as
370 easily. Additionally, a clear link between the convergence of the difference
371 forces is present, when the propulsive force convergence exhibits certain
372 unsteady behaviour the side-force components tend to follow. A monitoring
373 procedure was developed and used for all force components for all different
374 settings and cases to ensure the solutions could be considered periodically
375 converged. The averaged results of the last 10 cycles of each force component
376 are to be used for further analysis and the actual uncertainty estimation.

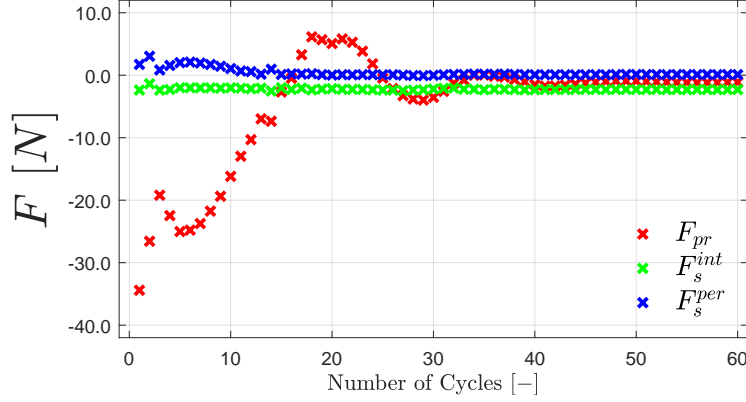


Figure 5: Oscillatory / periodic convergence evaluation

Two additional important conclusions were established based on the oscillatory convergence study results. Firstly, faster convergence was realised by starting at smaller time-step and then switching to the desired time-step after convergence of the coarse time-step was established. The results were verified by comparing the results from a case combining time-steps and a case fully simulated with the fine time-step. Secondly, it was concluded that starting from a fully converged case and adjusting certain operational settings to evaluate their influence also resulted in increased convergence speed of the new set case. All simulated cases will thus form an initialisation database for future cases and research to be simulated.

4.3. Spatial Convergence

The spatial convergence is investigated based on four grid levels to establish the dependence of the numerical solution on the applied grid resolution. Through the convergence analysis, a qualitative investigation of the influence of the spatial discretisation is performed. A quantitative analysis and complete error estimation based on data and results of the convergence analysis will be included in the next section.

Analysis of the convergence behaviour of the time histories highlights some important trends in the cyclic force behaviour. Figure 6 summarises 6 force components, illustrating the most significant trends observed in the spatial convergence. In general, good convergence is observed for the medium and fine spatial discretisation parameters for all three cases. The convergence shows a distinct phase difference occurring as the grid is refined (visible most clearly in Figure 6b, 6c, and 6e) and convergence of the overall amplitude

behaviour of the time histories (seen in Figure 6a, 6b, 6c and 6e). The phase difference is visible in both the zero-force crossing behaviour, as well as in the location of the force extremes. Additionally, the occurrence and behaviour of minor peaks in the force time histories appears to converge well as the grid is refined (observed in Figure 6d and 6f at $T^* = 0.08$). Finally, minor differences between the fine and medium grid level cyclic force profile can be identified, e.g. in Figure 6c (at $T^* = 0.5$). The observed trends are confirmed in the harmonics analysis, where the first order components converge for the medium and fine cases, as well as for the one-to-one relations between cases and components. Second and third order harmonics in the force components converged in a similar manner or were identified to not be of any significant magnitude.

Additional analysis of the spatial convergence behaviour is performed by calculating the mean force components of the time histories. Figure 7 shows all mean force components converging for the medium and fine grid case (3.75M and 5.00M cells, respectively). The convergence for the mean side-force components for Cases B and C shows a converged solution for the coarse grid case (2.50M cells). Furthermore, a clear convergence of the one-to-one relation of each case reciprocally for all mean force components is established, as well as of the mean force component relation within each case. For example, from Figure 7a, as the grid resolution increases, it becomes clear that the generated propulsive force is the largest for Case C and the smallest for Case A.

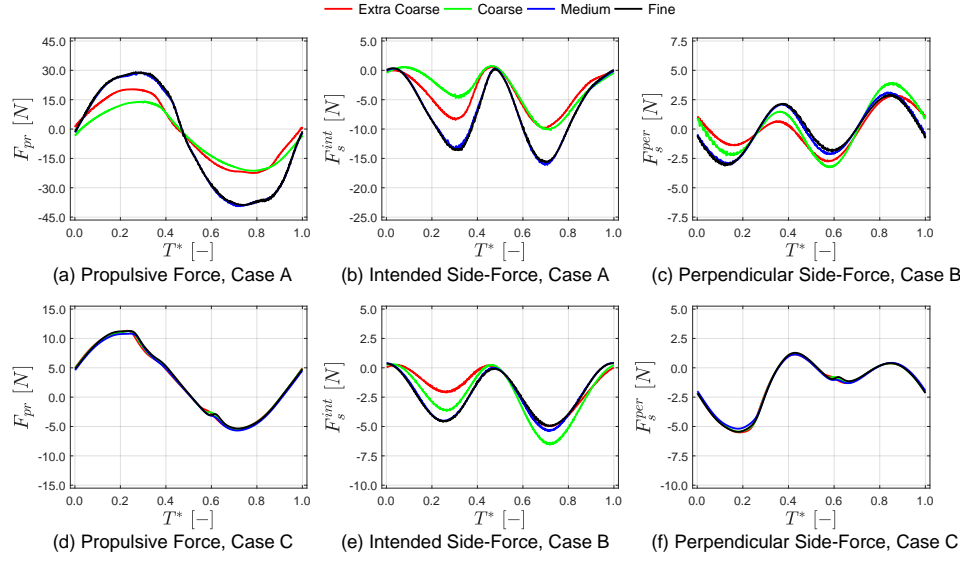


Figure 6: Spatial convergence evaluation of force time histories

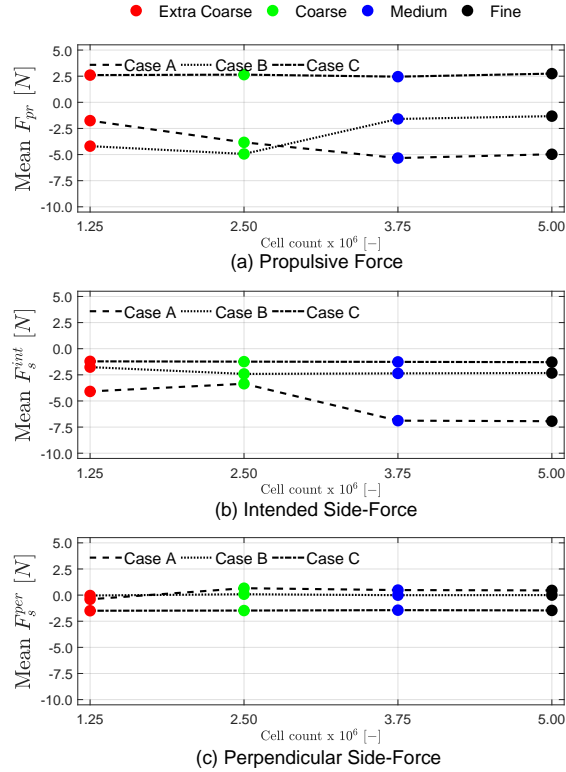


Figure 7: Spatial convergence evaluation of mean force components

4.4. Time Convergence

In a similar manner to the spatial convergence analysis, the dependence of the produced solution on the chosen time-step is examined. Two additional simulations were completed for Case A ($T/600$ and $T/1000$), as the initial results showed the need for added discretisation resolution to adequately assess the convergence behaviour. The time convergence results are plotted against the time-step percentage of the period to provide accurate insight into the time dependence of the simulations and thus the numerical methodology.

Again, only a selected number of time histories is plotted in Figure 8. All force components for Case A can be found in Figures 8a, 8b and 8c, while for Case B only the intended force component is shown and for Case C the propulsive and perpendicular force components are plotted. Case B and C display similar convergence behaviour for all force components, justifying the choice to not show all for both cases. Case A, which is the bollard pull condition, shows clear convergence issues and complications for all force components as force histories seem to change irregularly as the time-step is refined. The issues are present in all three force components and are assumed to originate from numerical instabilities remaining in the flow, circulating around the propeller and not being cleared out of the numerical domain by a physical flow as they do in Cases B and C (briefly discussed before). Figures 9d, 9e and 9f do show good convergence behaviour for Case B and C with clear trends able to be distinguished for all force components. The finest time-step cases show very similar and thus converged behaviour of both large scale features, i.e. the amplitude and overall trend of the force history, as well as small scale features such as the minor humps (at $T^* = 0.6$ in Figures 8d and f) and the exact phasing of the force extrema. Harmonic analysis once again established the same trends, with Case A showing irregular behaviour for all the first and second order component, while Case B and C show near time-step independence for all harmonics.

The observed trends in the time histories are confirmed in the mean force components, seen in Figure 9, showing convergence issues for Case A and good convergence for Cases B and C. The mean of the propulsive and perpendicular side-force components of Case A changes quite drastically as the time-step is refined, while the intended side-force component remains constant until the finest time-steps. Nevertheless, the finest time-steps ($T/800$ and $T/1000$) establish a converged one-to-one relationships between the different force components of each case reciprocally. The mean force components of Cases B and C confirm the near time-step independence of the solu-

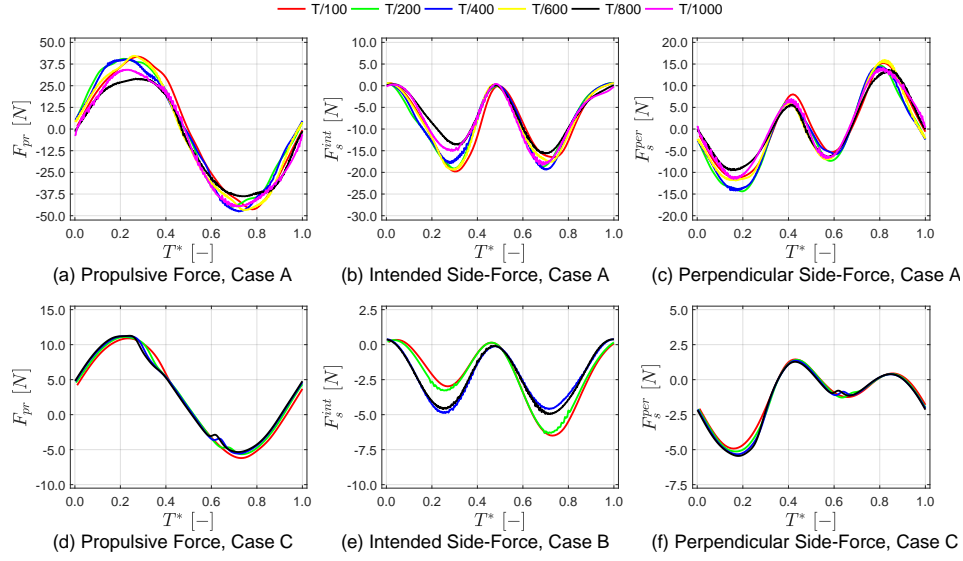


Figure 8: Time convergence evaluation of force time histories

465 tions. Only the propulsive force component, best seen in Case B, appears to
 466 exhibit slower convergence, with convergence only established at the smallest
 467 time-steps. The side-force components show convergence of the mean force,
 468 and thus solution independence, over all simulated time-steps.

469

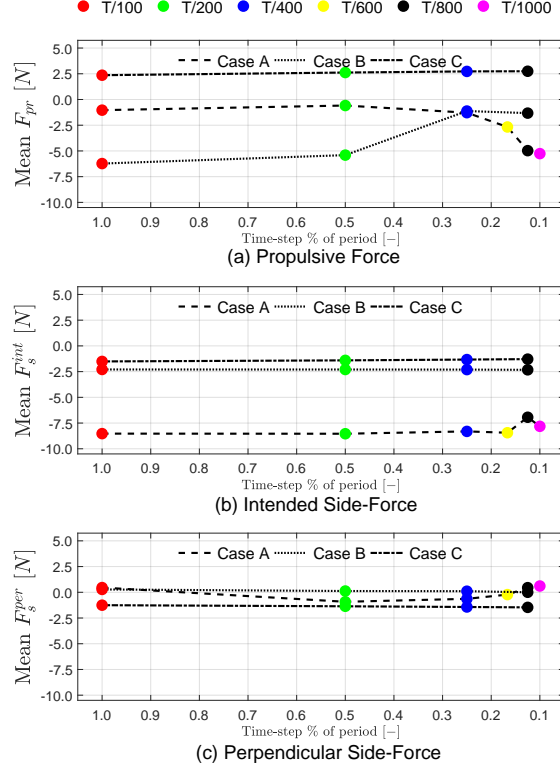


Figure 9: Time convergence evaluation of mean force components

4.5. Summary Convergence Analysis

The convergence analysis results in themselves do not provide quantitative insight into the numerical uncertainty. Nevertheless, key observations and conclusions are made based on the convergence analysis results and allow for the actual uncertainty estimation in the next section.

Based on the results of the convergence study, ten cycles is shown to be enough to consider the results oscillatory converged. Ten cycles considered will in turn be used to judge the contribution of the oscillatory behaviour to the total uncertainty. The spatial convergence shows the finest mesh level to be sufficiently converged for further analysis and will thus be used as the arbitrary level to evaluate the numerical uncertainty. The same applies to the second finest time discretisation level (finest for Cases B and C) in relation to the time convergence. Through proper selection of the discretisation levels, based on the convergence analysis, the numerical uncertainty is limited in essence through understanding that the solution no longer changes as the

486 discretisation is refined, i.e. a discretisation-independent solution is deter-
 487 mined. Based on the convergence analysis, final answers on the numerical
 488 uncertainty introduced by the developed numerical methodology can finally
 489 be answered.

490 A last conclusion based on the convergence results relates to any and all
 491 future work undertaken using the developed numerical methodology. The
 492 selected discretion levels will be used as main settings and parameters for
 493 any and all future simulations, including the planned validation and model
 494 evaluation study and further analyses into the CCPP’s hydrodynamic per-
 495 formance analysis.

496 5. Uncertainty Estimation

497 5.1. Estimation Procedure

498 A procedure has to be established in order to estimate the numerical
 499 uncertainty of a specific simulation case. The numerical uncertainty U_Γ is
 500 determined for an arbitrary flow variable or quantity Γ and defines a range
 501 that contains the exact solution Γ_{exact} of the chosen flow variable. Eq. (5)
 502 shows that the uncertainty $U_\Gamma(\Gamma_i)$ is a function of a specific arbitrary flow
 503 variable Γ_i , which is calculated for a certain case and discretisation level (as
 504 indicated by the sub-script ‘ i ’).

$$\Gamma_i - U_\Gamma(\Gamma_i) \leq \Gamma_{exact} \leq \Gamma_i + U_\Gamma(\Gamma_i) \quad (5)$$

505 The values of the arbitrary flow variable(s) are a direct result of any flow
 506 simulation, the numerical uncertainty itself however has to be calculated. In
 507 the current work, the uncertainty is presumed to be influenced by three fac-
 508 tors: the oscillatory behaviour of the solution, the spatial discretisation, and
 509 the time discretisation. The total uncertainty $U_\Gamma(\Gamma_i)$ is considered to be the
 510 vector sum of the oscillatory uncertainty $U_\Gamma^{osc}(\Gamma_i)$, the spatial discretisation
 511 uncertainty $U_\Gamma^{spat}(\Gamma_i)$ and the time discretisation uncertainty $U_\Gamma^{time}(\Gamma_i)$, as
 512 seen in Eq. (6) (as determined for a specific case and discretisation level).

$$U_\Gamma(\Gamma_i) = \sqrt{(U_\Gamma^{osc})^2 + (U_\Gamma^{spat})^2 + (U_\Gamma^{time})^2} \quad (6)$$

513 The oscillatory uncertainty is calculated based on the results of a number
 514 of simulated cycles n_{osc} and determined to be a function of the standard

515 deviation $\sigma_{\text{osc}}(\Gamma_i)$, as seen defined in full in Eq. (7). The number of oscillation
 516 cycles is chosen to be 10, as discussed in Section 5.2, and the mean value over
 517 those cycles $\bar{\Gamma}_i$ is equal to the actual value used for calculation and evaluation
 518 of the numerical uncertainty. Figure 10 illustrates the applied oscillatory
 519 uncertainty estimation procedure and provides further insight into the most
 520 important parameters in Eq. (7).

$$U_{\Gamma}^{\text{osc}}(\Gamma_i) = \frac{\sigma_{\text{osc}}(\Gamma_i)}{\sqrt{n_{\text{osc}}}}$$

$$\text{with } \sigma_{\text{osc}}(\Gamma_i) = \sqrt{\frac{\sum_{j=1}^{n_{\text{osc}}} (\Gamma_{i,j} - \bar{\Gamma}_i)^2}{n_{\text{osc}} - 1}} \quad (7)$$

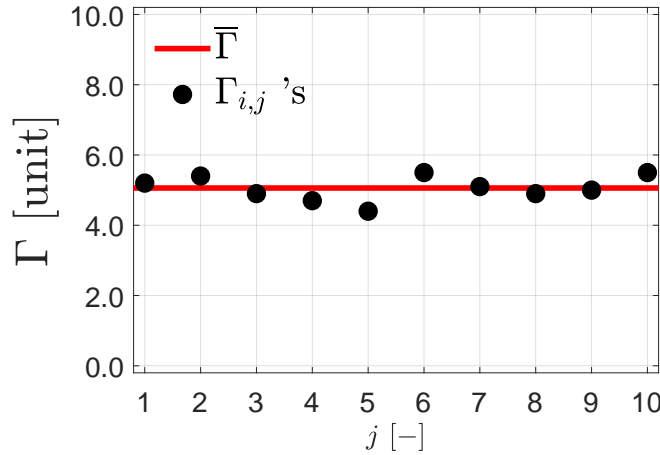


Figure 10: Oscillatory uncertainty estimation procedure

522 A more complex approach and procedure is required for the calculation
 523 of the uncertainty originating from the spatial and time discretisation. The
 524 procedure is the same for both space and time but is performed for each dis-
 525 cretisation separately. The determination of the discretisation uncertainty is
 526 based on the systematic refinement of both the space and time discretisation.
 527 Through the regression of the systematic results, the discretisation uncer-
 528 tainty can be quantified. The regression fits a curve through the systematic
 529 refined results and allows for the numerical uncertainty to be calculated for
 530 an arbitrary discretisation level (indicated by Γ_i) based on the discretisation
 531 error $\epsilon_{\Gamma}(\Gamma_i)$ and a chosen / calculated safety factor SF .

$$U_{\Gamma}^{\text{spat}}(\Gamma_i) \quad / \quad U_{\Gamma}^{\text{time}}(\Gamma_i) = SF \cdot \epsilon_{\Gamma}(\Gamma_i) \quad (8)$$

532 The discretisation error is approximated by the difference $\delta_{\Gamma}(\Gamma_i)$ between
 533 the ‘discretisation-less’ solution Γ_0 and the chosen arbitrary discretisation
 534 level Γ_i , as shown in Eq. (9). However, the ‘discretisation-less’ solution is
 535 unknown and thus a further error estimation is needed. In the current re-
 536 search, the chosen error estimator is $\kappa \cdot h_i^2$, in which κ is a constant to be
 537 determined and h_i is the discretisation parameter related to a certain level
 538 of discretisation refinement in either space or time. The error estimator’s as-
 539 sumed order, and thus the assumed order of convergence in both space and
 540 time, is presumed to be of the same order of the applied numerical methods
 541 (as discussed in Section 3.1).

$$\epsilon_{\Gamma}(\Gamma_i) \simeq \delta_{\Gamma}(\Gamma_i) = \Gamma_i - \Gamma_0 = \kappa \cdot h_i^2 \quad (9)$$

542 Eq. (9) can be considered in a least-squares sense in order to determine
 543 the two unknown variables, being the ‘discretisation-less’ solution Γ_0 and the
 544 constant κ , by solving a minimisation problem. The minimisation problem
 545 leads to a system of linear equations by using the systematically refined
 546 simulation results (with the number of linear equations equal to the number
 547 of refinement levels taken into account n_{st}). To solve the system of linear
 548 equations, a weighted approach is chosen in which the results from ‘finer’
 549 discretisation levels are given a higher weight in the regression (as can be
 550 found discussed in the work of [28]). Finally, the system is solved to determine
 551 both the unknowns, i.e. the ‘discretisation-less’ solution Γ_0 and the constant
 552 κ .

553 Rewriting of Eq. (9) allows the plotting of the fitted curve (i.e. the
 554 regression result) against the data used to determine it, as shown in Figure 11.
 555 The quality of the fit can be expressed through the standard deviation of the
 556 fitted curve σ_{fit} , and the difference between the actual simulation result and
 557 the fitted result $\Delta\Gamma_{\text{fit}}(\Gamma_i)$, defined in Eq. (10) and (11), respectively. The
 558 standard deviation is used as a measurement and indication of how good
 559 the fit is and in essence quantifies the quality of the error estimation. The
 560 difference between the simulation result and the fit further specifies the actual
 561 uncertainty of the selected discretisation level. Both parameters will be used
 562 to determine the appropriate safety factor and establish the total uncertainty
 563 associated with the spatial and time discretisation.

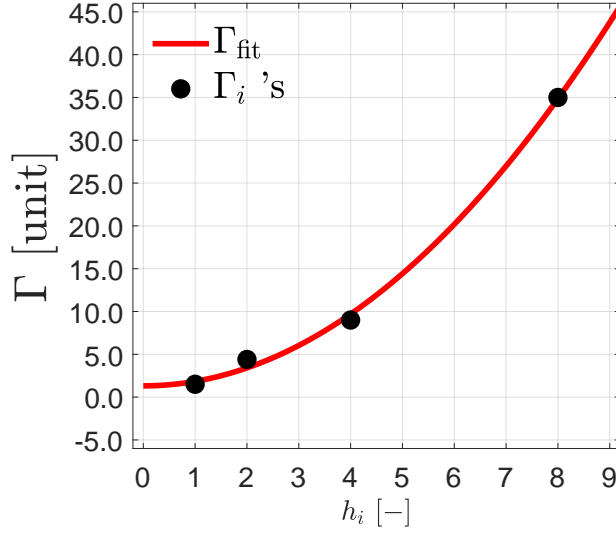


Figure 11: Time / space uncertainty estimation procedure

$$\sigma_{\text{fit}} = \sqrt{\frac{\sum_{i=1}^{n_{\text{st}}} (\Gamma_i - \Gamma_{\text{fit}}(\Gamma_i))^2}{n_{\text{st}} - 1}} \quad (10)$$

$$\Delta\Gamma_{\text{fit},i} = |\Gamma_i - \Gamma_{\text{fit}}(\Gamma_i)| \quad (11)$$

565 The safety factor (as specified in Eq. (8)) is defined to be equal to 1.25
 566 when the estimation / fit is deemed reliable and 3.00 if not (following the work
 567 by [28] and the Grid Convergence Index procedure developed by [31]). In
 568 Eq (12), the procedure to determine the appropriate safety factor is outlined.
 569 Because the fit will always be perfect at $i = 2$ an additional parameter is
 570 introduced to judge the reliability of the error estimation. The parameter
 571 $\Delta\Gamma_{\text{min}}$ is defined as the difference between the calculated discretisation error
 572 and the finest simulated discretisation level.

$$\begin{array}{lll} \text{for } n_{st} = 2 & \text{and if } \epsilon_{\Gamma} > \Delta\Gamma_{\text{min}} & : SF = 1.25 \\ & \text{else} & : SF = 3.00 \\ \text{for } n_{st} = 3/4/6 & \text{and if } \sigma_{\text{fit}} < \Delta\Gamma_{\text{fit},i} & : SF = 1.25 \\ & \text{else} & : SF = 3.00 \end{array} \quad (12)$$

573 The outlined uncertainty estimation procedure is applied to three flow
574 variables; the propulsive force, the side-force magnitude, and the side-force
575 orientation, thereby fully capturing the CCPP’s hydrodynamic performance.
576 As discussed before, the finest mesh and second finest time-step are used as
577 reference and the actual results are the mean results for 10 oscillation cycles,
578 for which the oscillatory uncertainty is determined ($n_{osc} = 10$). The esti-
579 mation of the uncertainty relating to the space and time discretisation is to
580 established using a to be selected number of discretisation levels, of which an
581 overview is presented in Table 5 (with the relevant size parameters, deter-
582 mined by each mesh size or time-step size relative to the selected reference
583 discretisation level mesh size or time-step size).

Table 5: Discretisation level parameters

i	Space		Time	
	Name	h_i	Name	h_i
1	Fine	1.00	Fine	1.00
2	Medium	1.33	Medium	2.00
3	Coarse	2.00	Coarse	4.00
4	Extra Coarse	4.00	Extra Coarse	8.00
5	—	—	Extra Fine	0.80
6	—	—	Fine-Medium	1.33

585 A minimum of two levels has to be selected to be able to determine a
586 regression of the results. The spatial and time discretisation uncertainty is
587 evaluated for $n_{st} = 2$, $n_{st} = 3$, and $n_{st} = 4$ (or $n_{st} = 6$ for the time dis-
588 cretisation of Case A). Through visual representation of the regression and
589 calculation of the different associated discretisation errors, the numerical un-
590 certainties for each discretisation and performance parameter are determined
591 in order to establish the combined total numerical uncertainty.

592 5.2. Propulsive Force Uncertainty

593 The main task of a marine propeller, with the CCPP being no exception,
594 is the generation of an effective and efficient propulsive force. Even though
595 the main focus of the current research is the side-force generated by the

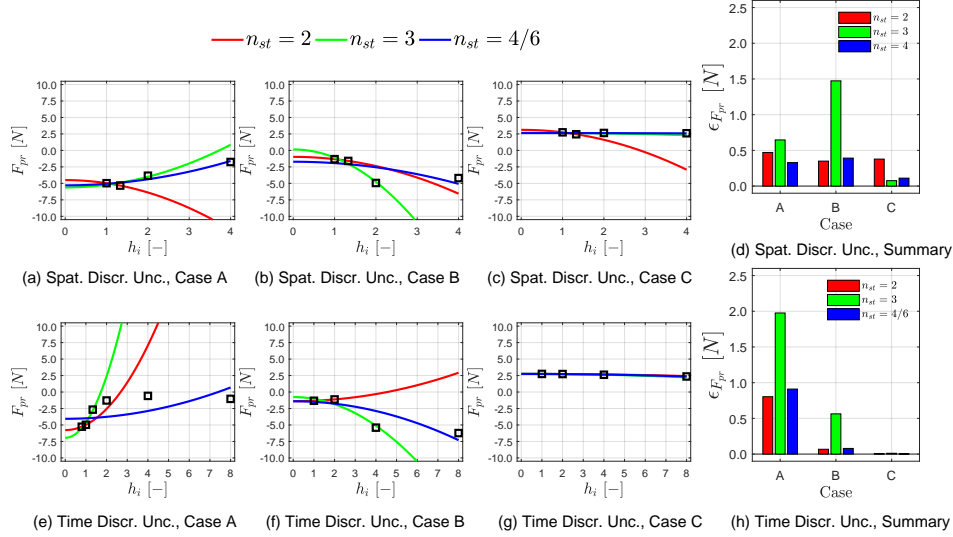


Figure 12: Evaluation of the space and time discretisation error of the propulsive force.

CCPP, the evaluation of the performance of the propulsive force, and the effects of the side-force generation on it, is of great importance.

Before the total uncertainty of the propulsive force can be analysed and discussed, additional analysis of the discretisation regression results is needed. Figure 12 shows the regression analysis and calculated discretisation errors for both spatial and time discretisation for all three cases. From the results, it can be seen that the total error has a maximum value of 2.00 [N], and for most cases / settings is below 1.00 [N]. Two extreme values can be distinguished, for Cases A and Case B at $n_{st} = 3$ in the time discretisation and spatial discretisation, respectively. The extreme values are related to the inability of the error estimator to address the observed convergence, i.e. the difference between the finest solutions (final 2 h_i -values) is much smaller than the difference between the coarser and fine solution. A conservative approach dictates that the larger errors have to be taken into account in the further determination of the total numerical uncertainty, as will be discussed next. Therefore the uncertainty of each discretisation parameter is calculated through averaging of all uncertainty levels (after including the relevant safety factors per discretisation error).

A tabulated break-down of the total numerical uncertainty, based on the

earlier drawn conclusions and the oscillatory uncertainty analysis, can be found in Table 6. The total numerical uncertainty is determined using Eq. (6) and the relative contributions are calculated through the projection of each contribution on the total uncertainty vector. No significant contribution to the error is observed for the oscillatory uncertainty component in any of the three cases. The highest total uncertainty is found in Case A, i.e. bollard pull, mainly because of the large time discretisation uncertainty, which is related back to the convergence issues discussed in the previous section. The difference between the total uncertainties in Cases B and C most likely originates from the applied collective pitch angle, with $\Pi_{coll} = 0.0^\circ$ for Cases B and in Case C $\Pi_{coll} = 15.0^\circ$. As actual propulsion forces are intended to be generated, and the mean value of the propulsive force is expected to move away from zero, the uncertainty decreases. Additionally, the relative contributions show again a clear difference between bollard pull and captive cases. The total uncertainty of Case A is dominated by the time discretisation error, while the spatial discretisation clearly dictates the total uncertainty in the captive cases (Cases B and C). More general overall conclusions will be discussed at the end of the section, after analysis of the numerical uncertainty for the remaining two performance parameters.

Table 6: Uncertainty estimation break-down of the propulsive force ($\Gamma_i = F_{pr}$)

	Case A		Case B		Case C	
Γ_i [N]	-4.97		-1.32		2.74	
	Abs. [N]	Rel. [%]	Abs. [N]	Rel. [%]	Abs. [N]	Rel. [%]
U_{Γ}^{osc}	± 0.02	0.0	± 0.07	0.3	± 0.00	0.0
U_{Γ}^{spat}	± 0.60	7.8	± 1.15	91.9	± 0.34	99.9
U_{Γ}^{time}	± 2.07	92.2	± 0.34	7.8	± 0.01	0.1
U_{Γ} [N]	± 2.15		± 1.20		± 0.34	

5.3. Side-Force Magnitude Uncertainty

The effectiveness of the CCPP in manoeuvring an AUV will depend on the magnitude of the generated side-force. The side-force magnitude based on the force results presented before in the convergence analysis (through Eq. (3)). To analyse the total uncertainty of the side-force magnitude, the

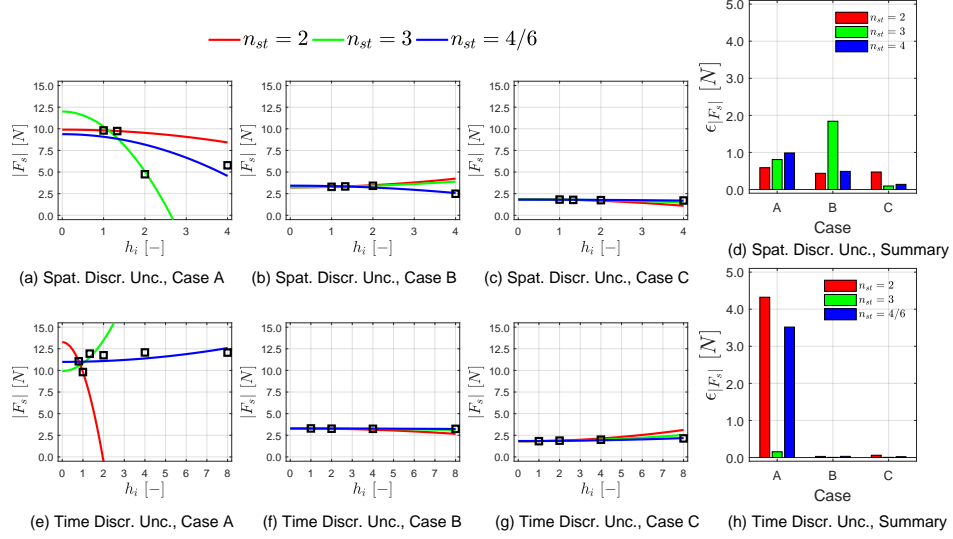


Figure 13: Evaluation of the space and time discretisation error of the side-force magnitude.

641 same procedure as for the total uncertainty of the propulsive force is applied
 642 (both in calculation and plotting of the resulting uncertainties).

643 The regression analysis and related discretisation errors can be found
 644 plotted in Figure 13. An immediate observation can be made concerning the
 645 difference between Case A on the one hand and Cases B and C on the other
 646 hand. While the discretisation error is relatively small for Case B and C, as
 647 could already be expected based on the convergence analysis results, this is
 648 not the case for Case A (at various different values of n_{st}). The discretisation
 649 error exceeds 2.00 [N] in the spatial discretisation and even 4.00 [N] in the
 650 case of the time discretisation. For the spatial discretisation, the discreti-
 651 sation error can be related to the same reason as discussed in the previous
 652 sub-section, i.e. the inability for the error estimator to capture the small
 653 difference between the finer solutions. The error of the spatial discretisation
 654 is directly related to the lack of convergence of the perpendicular forces, i.e.
 655 force in y - and z -direction, as discussed in the convergence analysis. Com-
 656 bined, the convergence of both forces results in the observed error of the
 657 side-force magnitude predictions. Again, the conservative approach is cho-
 658 sen and all errors are taken into account to estimate the total uncertainty
 659 for each case.

660

661 A tabulated overview of the total numerical uncertainty is presented in
 662 Table 7, determined using the previously presented results and conclusions.
 663 Similar conclusions as before can be drawn concerning the oscillatory un-
 664 certainty, as this contributes less than one percent to the total uncertainty.
 665 Case A shows the highest total uncertainty, as expected, resulting mainly
 666 from the high uncertainty in the time discretisation. The same trend seen
 667 in the previous sub-section is followed for Cases B and C, with no collective
 668 pitch being applied (Case B) resulting in a higher total uncertainty. Fur-
 669 thermore, it can once more be seen in the relative contributions that the
 670 total uncertainty for the captive cases is dominated by spatial discretisation
 671 uncertainty, while in the bollard pull case the time discretisation uncertainty
 672 is the main contributor to the total uncertainty.

Table 7: Uncertainty estimation break-down of the side-force magnitude ($\Gamma_i = |F_s|$)

	Case A		Case B		Case C	
	9.81		3.29		1.82	
Γ_i [N]	Abs. [N]	Rel. [%]	Abs. [N]	Rel. [%]	Abs. [N]	Rel. [%]
U_{Γ}^{osc}	± 0.00	0.0	± 0.01	0.0	± 0.00	0.0
U_{Γ}^{spat}	± 0.79	8.2	± 0.92	99.9	± 0.24	98.4
U_{Γ}^{time}	± 2.67	91.8	± 0.02	0.1	± 0.03	1.6
U_{Γ} [N]	± 2.78		± 0.92		± 0.24	

674

675 5.4. Side-Force Orientation Uncertainty

676 Finally, the total uncertainty in the prediction of the side-force orien-
 677 tation, used to evaluate the efficiency of the generated side-force, can be
 678 quantified. Again, the same procedure as the one outlined for the evalua-
 679 tion of the total uncertainty of both the propulsive force and the side-force
 680 magnitude (with the actual side-force orientation calculated using Eq. 4).

681 In Figure 14 the regression analysis for the side-force orientation is shown.
 682 The results are plotted in degrees and thus not represent force magnitudes as
 683 was the case for both earlier discussed performance parameters. Again a clear

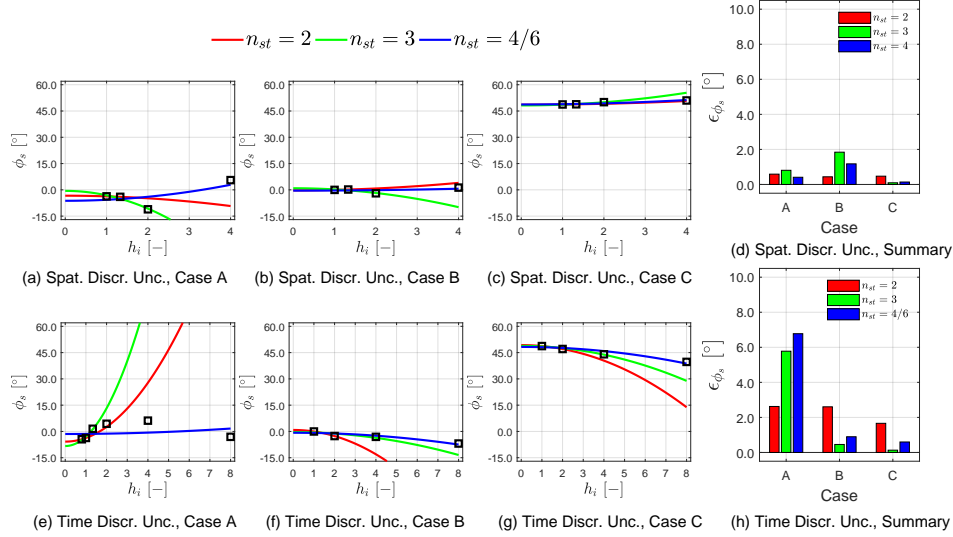


Figure 14: Evaluation of the space and time discretisation error of the side-force orientation.

684 difference can be distinguished between the results of Case A and Case B/C.
685 For Cases B and C the discretisation error is approx. $1.00 [^\circ]$ for all cases,
686 while the error exceeds $2.00 [^\circ]$ for almost all cases within Case A, and is
687 even as high as $6.00 [^\circ]$ in the most extreme case. Despite good converge of
688 the side-force orientation solutions for both time and space discretisation the
689 discretisation error is relatively large because the error estimator again does
690 not fully capture the convergence between the finest solutions.

691

692 A summary of the total numerical uncertainty for the side-force orien-
693 tation is found in Table 8. As expected the same conclusions as for both
694 other performance parameters concerning the oscillatory convergence can be
695 drawn. No significant absolute values nor contribution to the total uncer-
696 tainty is observed. The highest uncertainty is again found in Case A and the
697 lowest in Case C. The relative contributions show a more convoluted picture,
698 with the majority of the total uncertainty of all cases originating from the
699 time discretisation but for Case B a significant contribution from the spatial
700 discretisation uncertainty.

Table 8: Uncertainty estimation break-down of the side-force orientation ($\Gamma_i = \phi_s$)

	Case A		Case B		Case C	
	Γ_i [°]					
	−3.71		−0.03		48.73	
	Abs. [°]	Rel. [%]	Abs. [°]	Rel. [%]	Abs. [°]	Rel. [%]
U_{Γ}^{osc}	±0.07	0.0	±0.09	0.2	±0.04	0.2
U_{Γ}^{spat}	±0.60	1.4	±1.15	43.1	±0.24	8.0
U_{Γ}^{time}	±5.06	98.6	±1.32	56.6	±0.80	91.8
U_{Γ} [°]	±5.10		±1.75		±0.83	

5.5. Uncertainty Estimation Summary

Based on the analysis of the uncertainty estimation of the three chosen performance variables a number of global observations and findings can be drawn. The observations and conclusions encompass discussion of the total uncertainty, the relative contributions from the different uncertainty contributors, and on how to apply the conclusions to further research and applications of the numerical model. Finally, a brief analysis of the physical implications of the results will be discussed.

The total uncertainty of the three performance parameters shows some clear trends and allows final conclusions on the uncertainty of the applied numerical methodology to be established. In combination with the results and conclusions of the convergence analysis, the numerical model is considered to be capable of producing converged results within a reasonable uncertainty for the captive cases (Cases B and C), as shown in Table 9. Based on the mean results (and associated total uncertainty) the produced results under bollard pull (Case A) have to be analysed with caution because of the inherent observed uncertainty. Together with the global results and convergence analysis, including the analysis of the harmonics, the potential of the developed model to investigate bollard pull conditions is shown but will require further investigation and development to reduce the associated numerical uncertainty. Future work will start with an extensive validation study and model evaluation to fully capture the model’s applicability and in which the implications of the observed uncertainty will be considered in more detail for captive cases.

Table 9: Uncertainty estimation results summary

	Case A		Case B		Case C	
	Γ_i	U_Γ	Γ_i	U_Γ	Γ_i	U_Γ
$ F_{pr} [N]$	-4.97	± 2.15	-1.32	± 1.20	2.74	± 0.34
$ F_s [N]$	9.81	± 2.78	3.29	± 0.92	1.82	± 0.24
$\phi_s [^\circ]$	-3.71	± 5.10	-0.03	± 1.75	48.73	± 0.83

Additional findings can be drawn based on the observed relative contributions from Tables 6, 7 and 8. Overall, it can be concluded that for the force magnitude parameters (i.e. propulsive force and side-force magnitude) in the case of bollard pull, the time discretisation error contribution dominates the uncertainty, while in the captive cases the spatial discretisation error and uncertainty is dominant. A different observation needs to be made when looking at the side-force orientation results. The side-force orientation uncertainty of all cases becomes dominated by the time discretisation error. As the orientation of the side-force is all about timing of the forces over the azimuthal cycle the observed dependence on the chosen time-step and resulting uncertainty is considered an evident consequence.

The results of the current investigation into the uncertainty of the applied numerical model are of major importance for future research using the model, as well as in the potential further development of the model. For future simulation results, the total uncertainty will be calculated based on the actual oscillatory uncertainty of each specific case, and the established values for the space and time discretisation. Although the contribution of the oscillatory uncertainty was established to be minor, it will be analysed for every future case in order to ensure possible yet unknown implications are not disregarded. In future development of the numerical model, the bollard pull case will need additional investigation to try to reduce the observed uncertainty, i.e. increased results reliability, and enable more close-up and detailed analysis of these cases.

6. Concluding Remarks

The work presented in this paper has discussed the uncertainty estimation of a CFD-methodology developed to analyse the performance of a CCP, a

novel AUV propulsion and manoeuvring concept. The CFD-methodology [18] applies an unsteady RANS approach with the $k-\omega$ SST transition model to provide turbulence closure and second-order schemes applied to momentum, turbulence, and (implicit) time discretisation parameters. A periodic model, i.e. only one of four blades modelled, is realised to reduce the computational cost, while a sliding mesh is applied to enable the dynamic motion of both the entire propeller and the pitching blade itself.

An estimation of the numerical uncertainty was achieved through conducting a grid and time-step refinement study for three different operational conditions, in combination with an analysis of the oscillatory uncertainty introduced by the periodic nature of the simulations. Combining all three uncertainty components allowed to capture the uncertainty introduced in the current flow modelling approach in a comprehensive manner, addressing the different aspects and analysing their influence. A total of 26 cases were simulated with the subsequent results providing insight into the discretisation error, considered the dominant contributing component to the numerical error and uncertainty. The numerical uncertainty was estimated for three performance parameters: the generated propulsion force, the magnitude of side-force, and the orientation or phase-shift of the resulting side-force.

In order to achieve the final estimation of the uncertainty, a convergence analysis was conducted first. Through the convergence analysis it was shown that monitoring the oscillatory convergence is of importance and that as soon as the solution can be considered oscillatory converged 10 cycles suffice to evaluate the final result. The convergence analysis also showed that the finest applied space and time discretisation levels can be considered converged and be used as arbitrary results for the actual uncertainty estimation. The considered discretisation settings will be used for any and all future work into the CCPP's hydrodynamic performance undertaken using the numerical methodology.

The numerical uncertainty was estimated through the calculation of three parameters: the oscillatory uncertainty, the spatial discretisation uncertainty, and the time discretisation uncertainty. While the oscillatory uncertainty was determined to be minimal through analysis of the deviation of the mean value over 10 oscillatory cycles, a more complex procedure was applied to the spatial and time discretisation uncertainty estimation. Based on a least-squares regression analysis, the discretisation error for both the spatial and time discretisation is determined. In combination with the calculation of a safety factor, the discretisation error established for all simulated cases,

793 performance parameters, and conditions. In the case of the propulsive and
794 side-force magnitude, the total uncertainty is dominated by the time dis-
795 cretisation uncertainty in the case of bollard pull conditions, while the total
796 uncertainty of the captive cases is dominated by the spatial uncertainty. The
797 total uncertainty in side-force orientation is observed to be almost fully a
798 consequence of the time discretisation uncertainty for all simulated cases,
799 which is considered an evident consequence as the orientation depends on
800 the timing of the forces. Finally, it can be concluded that the total uncer-
801 tainty for captive cases can be considered satisfactory for all performance
802 parameters, while further work is needed to reduce the observed uncertainty
803 of the simulations under bollard pull conditions.

804 Finally, a brief physical analysis of the simulated cases provides initial
805 insight into the CCPP's performance. First of all, the results show that a
806 negative thrust force is produced under both bollard pull and captive con-
807 ditions at zero collective pitch, where it is expected for the CCPP to not
808 produce a resulting thrust force. In earlier numerical work [19], using a
809 two-dimensional methodology, the negative force was not observed and the
810 current model confirms the assumption of the force generation being a three-
811 dimensional phenomenon. Second, the generation of a side-force can be seen
812 in all cases, with the force increasing as the cyclic pitch angle is increased.
813 Third and last, the previously documented (negative) influence of the col-
814 lective pitch on the side-force orientation is re-confirmed. In essence, the
815 model's potential in analysing the CCPP's hydrodynamic performance and
816 the influence of different performance parameters is clearly visible, even when
817 analysing these limited cases.

818 As the current work established the numerical uncertainty of the devel-
819 oped CFD-methodology, future work will incorporate two aspects. First, a
820 further evaluation of the validity and applicability of the developed numer-
821 ical model and, finally, the application of the methodology in the analysis
822 and potential improvement of the hydrodynamic performance of the CCPP.
823 The validation and model evaluation of the developed methodology will allow
824 an investigation of the model's ability to capture and analyse the complex
825 flow problem, as well as provide insight into future model adjustments and
826 improvements. Additionally, the model evaluation will incorporate a critical
827 reflection of the applicability and merits of the methodology. After valida-
828 tion and model evaluation, the methodology will be used to investigate the
829 CCPP's hydrodynamic performance under different operational conditions.
830 The focus of such an investigation will be understanding and improvement

831 of the effectiveness and efficiency of the generated side-forces, represented by
832 the side-force magnitude and orientation, respectively.

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